

## Advisory Notice

Clearing House

07-251

TO: Clearing Member Firms  
Chief Financial Officers  
Back Office Managers  
Margin Managers

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: October 17, 2007

**To receive advanced notification of Performance Bond (margin) changes, through our free automated mailing list, go to: <https://www.cme-ch.com/listserve/addlistserve.asp> and subscribe to the Performance Bond Rates Advisory Notices listserver.**

As per the normal review of market volatility to ensure adequate collateral coverage, the Chicago Mercantile Exchange Inc., Performance Bond staff approved the performance bond requirements for the following products listed below. These margins will become effective at the close of business on **Thursday, October 18, 2007**.

### SPAN<sup>®</sup> MINIMUM PERFORMANCE BOND REQUIREMENTS

#### CME Currency Futures Outright Rates

British Pound (BP)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,485	\$1,100	\$1,620	\$1,200
Hedge/Member	Increase	\$1,100	\$1,100	\$1,200	\$1,200

#### FXMS Currency Spot Outright Rates

British Pound Spot (GBPUS)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,485	\$1,100	\$1,620	\$1,200
Hedge/Member	Increase	\$1,100	\$1,100	\$1,200	\$1,200

### CBOT Agricultural Futures Intra-Commodity Spread Rates

Soybean (CBOT) (S) - Old Crop Year vs. New Crop Year (November through September)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$675	\$500	\$1,080	\$800
Hedge/Member	Increase	\$500	\$500	\$800	\$800

Soybean (CBOT) (S) - Same Crop Year

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$101	\$75	\$135	\$100
Hedge/Member	Increase	\$75	\$75	\$100	\$100

Soybean Oil (CBOT) (07) - Old Crop Year vs. New Crop Year (October through September)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$203	\$150	\$270	\$200
Hedge/Member	Increase	\$150	\$150	\$200	\$200

Please contact the Risk Management Department at 312-648-3888, if you have any questions regarding these Performance Bond Changes.